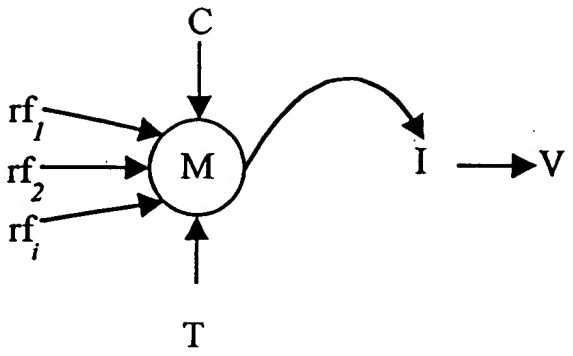


Fig. 1

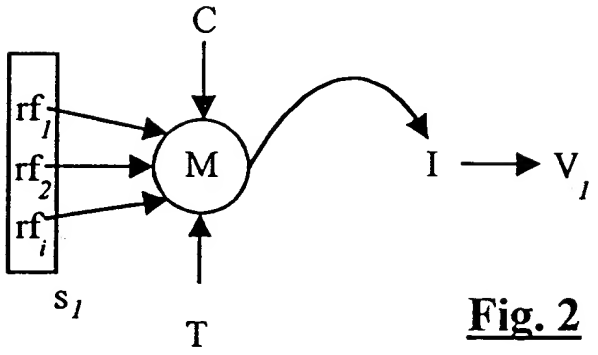


Fig. 2

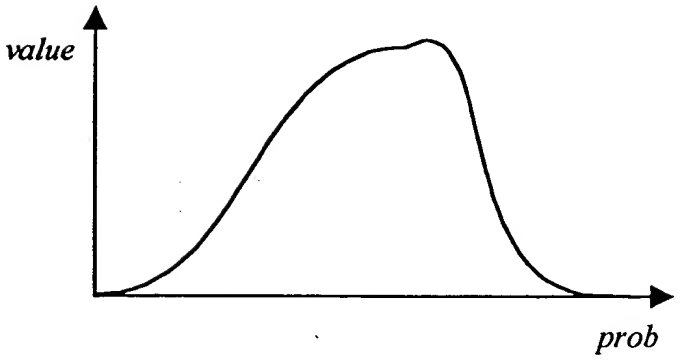


Fig. 4

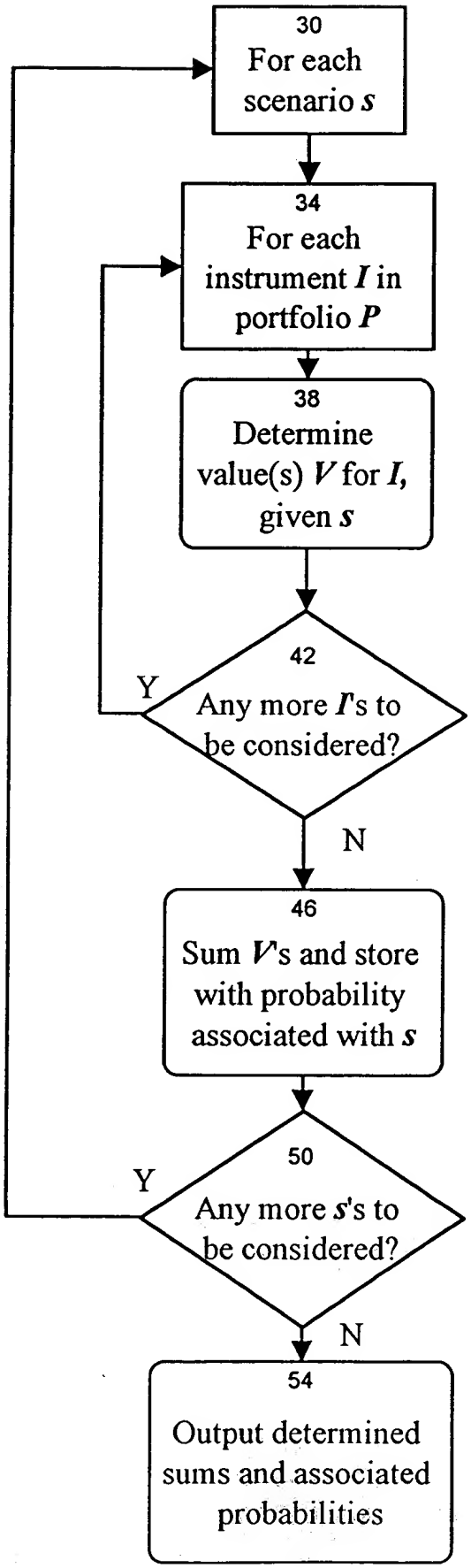

30
For each scenario s
34
For each instrument I in portfolio P
38
Determine value(s) V for I, given s
42
Any more I's to be considered?
Y
N
46
Sum V's and store with probability associated with s
50
Any more s's to be considered?
Y
N
54
Output determined sums and associated probabilities

Fig. 3

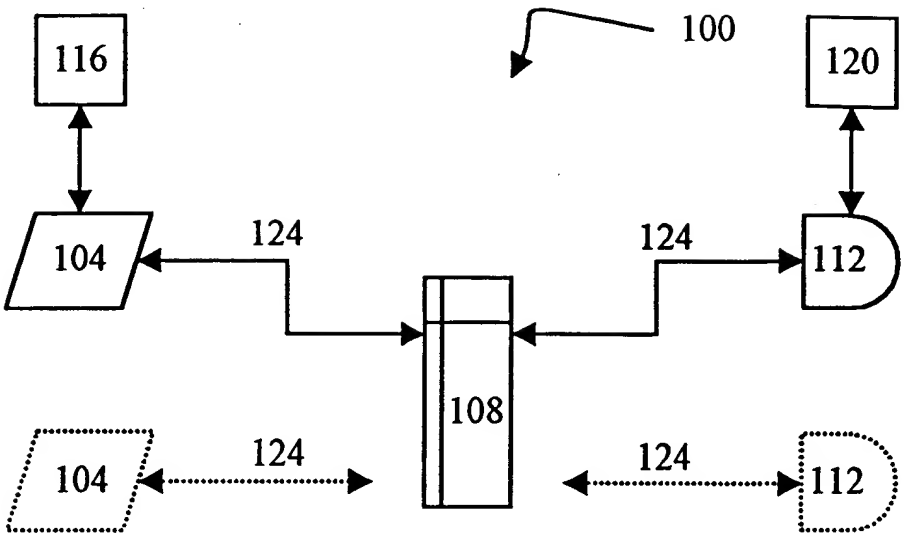

116
100
120
104
124
124
112
108
104
124
124
112

Fig. 5

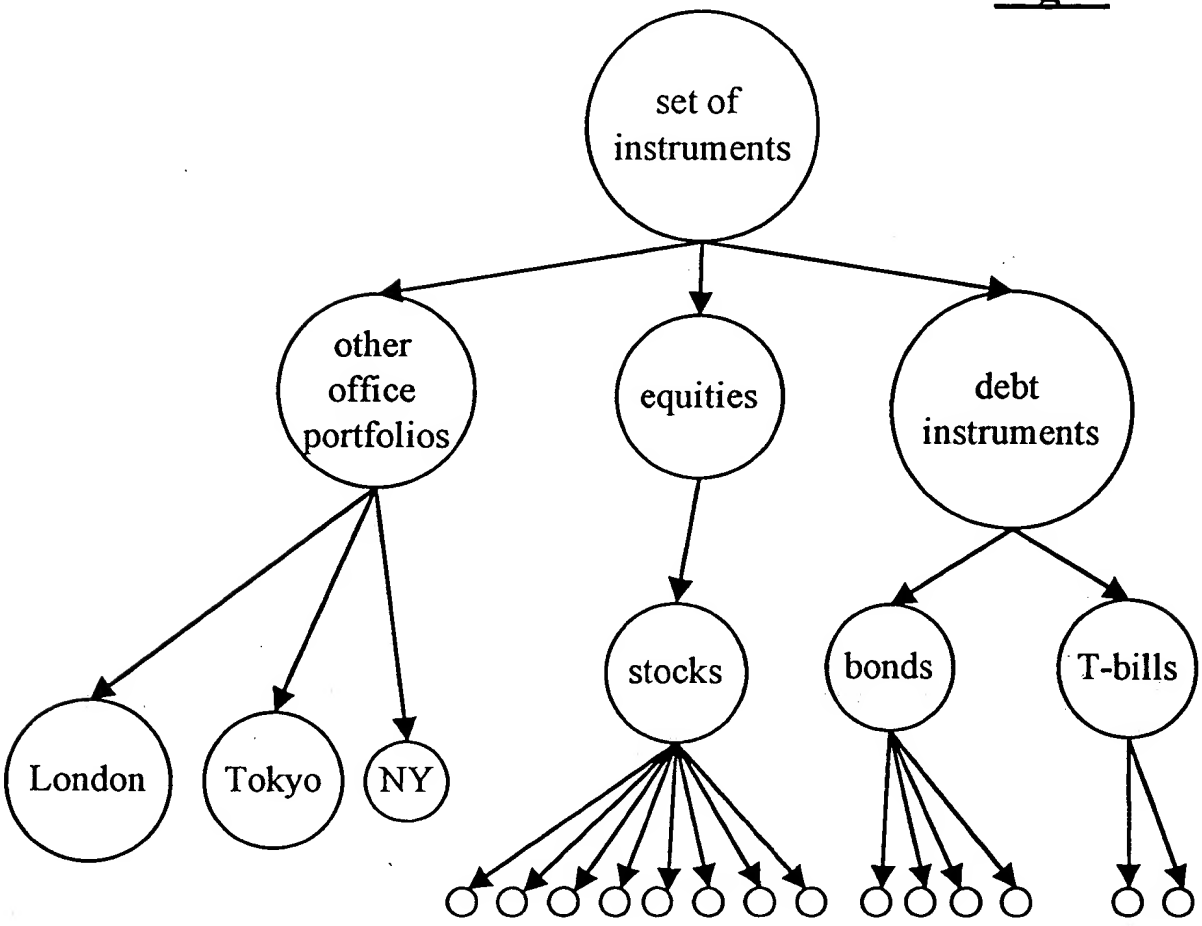

set of instruments
other office portfolios
equities
debt instruments
stocks
bonds
T-bills
London
Tokyo
NY

Fig. 6

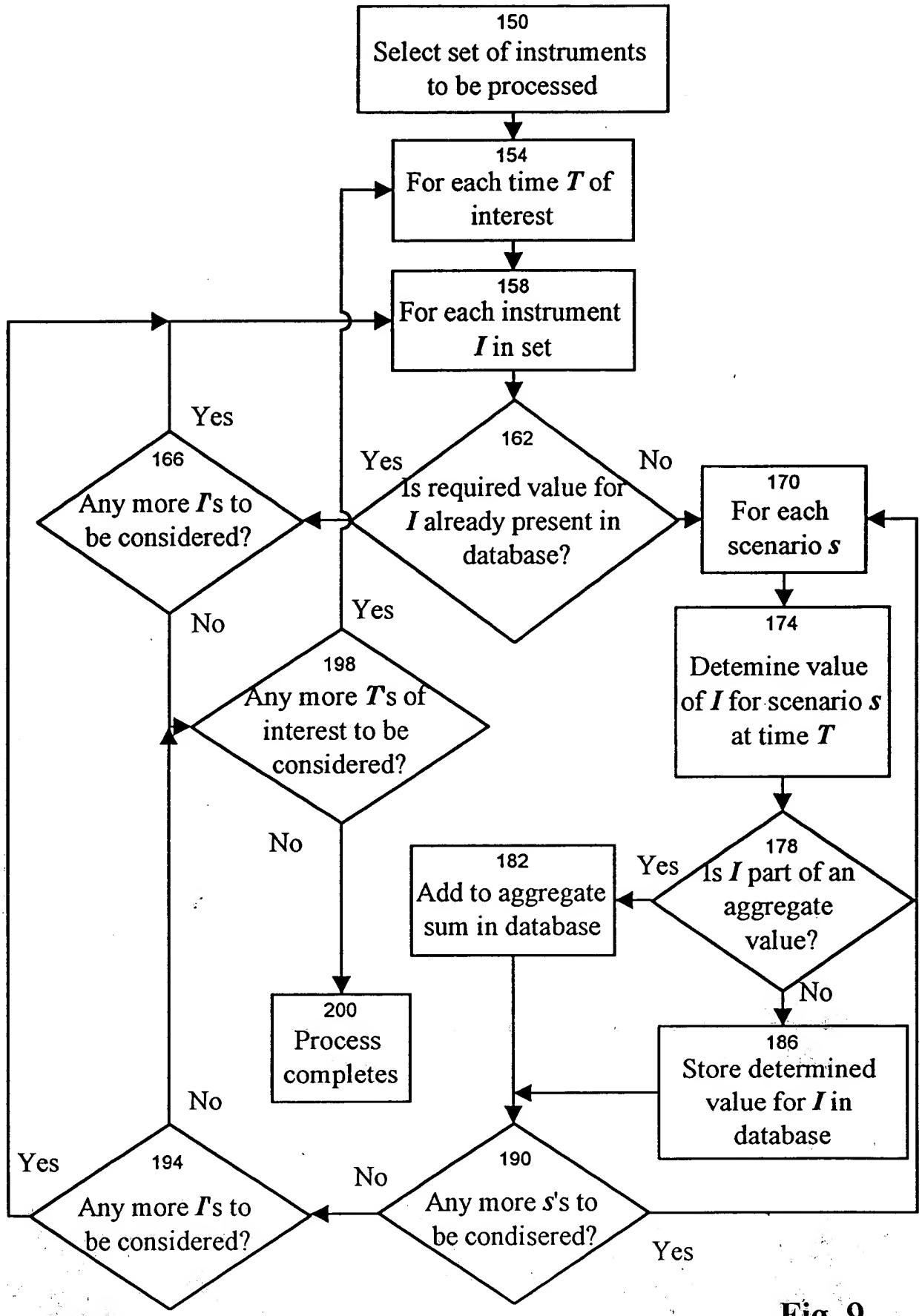

150
Select set of instruments to be processed
154
For each time T of interest
158
For each instrument I in set
162
Is required value for I already present in database?
Yes
No
166
Any more I's to be considered?
Yes
No
170
For each scenario s
174
Detemine value of I for scenario s at time T
178
Is I part of an aggregate value?
Yes
No
182
Add to aggregate sum in database
186
Store determined value for I in database
190
Any more s's to be condisered?
Yes
No
194
Any more I's to be considered?
Yes
No
198
Any more T's of interest to be considered?
Yes
No
200
Process completes

Fig. 9

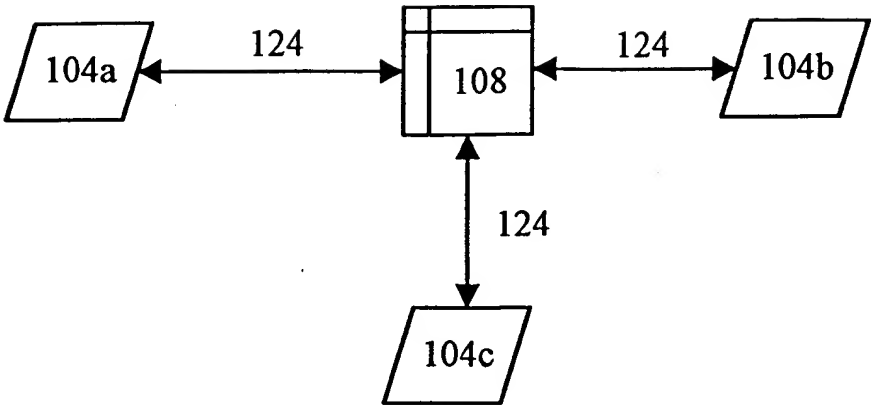

104a
124
108
124
104b
124
104c

Fig. 10

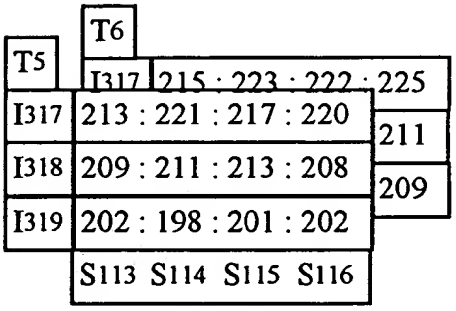
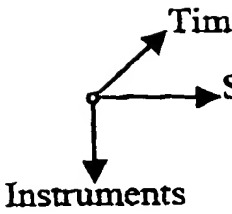

T6
T5
I317
215 : 223 : 222 : 225
I317
213 : 221 : 217 : 220
211
I318
209 : 211 : 213 : 208
209
I319
202 : 198 : 201 : 202
S113 S114 S115 S116

Fig. 11


Time
Scenarios
Instruments

| | | |